Patents

Patents **1 - 2** on **reject trade "value at risk"**. (**0.11** seconds)

Network-based trading system and method
US Pat. 7165045 - Filed Mar 22, 2000
If a **trade** passes the first analysis, it is then subjected to a quantitative test which compares the **Value-At-Risk** ("VAR") of the **trade** to the financial ...

Currency trading system, methods, and software
US Pat. 7146336 - Filed May 16, 2001 - Oanda Corporation
BACKGROUND In a traditional on-line currency market, a **trade** occurs ... (f) an interest rate manager; (g) a **trade** manager; (h) a **value at risk** server; ...

EAST Search History

Ref #	Hits	Search Query	DBs	Default Operator	Plurals	Time Stamp
L1	11886	705/35-45.ccls.	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/07/17 16:05
S2	228	trade adj volume	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/07/17 16:04
S3	117	trade adj quantity	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:06
S4	89698	var	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:06
S5	7	(new adj trade) with risk	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:11
S6	275	(new adj trade)	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:12
S7	1	S2 and S3 and S4 and S6	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:12

EAST Search History

S8	3	S2 and S3 and S4	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:15
S9	19	allowable adj nominal	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:15
S10	3	allowable adj notional	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:20
S11	5231	notional	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:21
S12	0	(notional with trade with volume with quantity) same VAR	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:21
S13	2	(notional with trade with volume with quantity)	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:22
S14	2	(notional with trade) same volume same quantity	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:22

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S15	2	notional same trade same volume same quantity	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:22
S16	2295	trade same volume same quantity	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:22
S17	23	trade same volume same quantity same var	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:23
S18	493	trade with var	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:23
S19	8	S18 and S11	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:36
S20	449	counterparty and risk and credit and system	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:36
S21	3	counterparty and risk and credit and system and VMAC	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:37

EAST Search History

S22	33	counterparty and risk and credit and system and var	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 10:24
S23	23	counterparty and risk and credit and system and var and swap	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:38
S24	32	counterparty and risk and credit and system and var and (swap or trade)	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 09:38
S25	18	(trading adj volume) and VAR	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 11:16
S26	6	(trading adj volume) and VAR and hedging	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 11:34
S27	1082	(var or (valueatrisk) or (value adj at adj risk)) and excess and margin	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 11:36
S28	661	(var or (valueatrisk) or (value adj at adj risk)) and excess and margin and volume	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 11:37

EAST Search History

S29	115	(var or (valueatrisk) or (value adj at adj risk)) and excess and margin and volume and trade	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 13:24
S30	18	(var or (valueatrisk) or (value adj at adj risk)) and excess and margin and volume and trade and (hedge or hedging)	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 11:38
S31	30	(var or (valueatrisk) or (value adj at adj risk)) and excess and margin and volume and trade and (financ$)	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/04/11 13:24
S32	126	margin with VAR	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/07/16 15:59
S33	16	S32 and futures	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/07/16 15:38
S34	22	S32 and (futures or contracts)	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/07/16 15:38
S35	64	assets with VAR	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/07/16 16:23

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S36	373	VAR with index	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/07/16 16:24
S37	3	(VAR with index) same futures	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/07/16 16:24
S38	122	(VAR with index) and futures	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/07/16 16:28
S39	5	(VAR with index) and (var with contract)	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/07/16 16:39
S40	190	(risk with index) and (risk with contract)	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/07/16 16:39
S41	85	(risk with index) same (risk with contract)	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/07/16 16:39
S42	7	((risk with index) same (risk with contract)) and (value adj at adj risk)	US-PGPUB; USPAT; USOCR; FPRS; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2007/07/16 16:40

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... a capital requirement based on the **mark-to-market** current value ... is consid- ered the measure of **Value at Risk** (VAR ... given default (LGD), but the **definition** of a ...
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F Andersson, H Mausser, D Rosen, S Uryasev - Mathematical Programming, 2001 - Springer
... By **definition**, β-CVaR is the expected loss exceedingβ-**Value-at- Risk** (VaR), ie,
it is the mean value of the worst (1−β ... The **mark-to-market** Page 3. ...
Cited by 101 - Related Articles - Web Search

On the covariance matrices used in **value at risk** models - all 2 versions »
CO Alexander, CT Leigh - Journal of Derivatives, 1997 - gloriamundi.org
... This **definition** shows that ... A number of methods for determining **value-at-risk** by estimating the ... as the square root of the quadratic form of the **mark-to-market** ...
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Risk Measurement: An Introduction to **Value at Risk** - all 23 versions »
TJ Linsmeier, ND Pearson - 1996 - casact.org
... The US dollar **mark-to-market** value of the forward contract can be ... Now that we've seen an example of **value at risk**, we are ready for the **definition**. ...
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A Risk-Factor Model Foundation for Ratings-Based Bank Capital Rules - all 18 versions »
M Gordy - Journal of Financial Intermediation, 2003 - isb.edu
... Keywords: Capital allocation; Banking regulation; **Value-at-risk** ... 1 The so-called 8% rule takes a rather broad **definition** of "capital." In effect, roughly ...
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[BOOK] Calculating **Value-at-risk** - all 10 versions »
W Fallon, Wharton School, WFI Center - 1996 - expresstraining.com.br
... has focused on one particular metric called **value-at-risk**, or ... According to Wilson, this **definition** implies the ... Taylor series about the **mark-to-market** of the ...
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Ending the Search for Component VaR
MB Garman - Financial Engineering Associates, 1997 - fea.com
... Present methods of calculating **Value at Risk** (VaR) prescribe two basic ... and our VaR-Delta-based **definition** of Component ... Trade # Trade Description **Mark-to-market** ...
Cited by 10 - Related Articles - View as HTML - Web Search

Algorithms for Optimization of **Value-at-Risk** - all 3 versions »
N Larsen, H Mausser, S Uryasev - Financial Engineering, e-Commerce and Supply Chain, Kluwer ..., 2002 - gloriamundi.org

... This paper suggests two new heuristic algorithms for optimization of **Value-at-Risk** (VaR). By **definition**, VaR is an estimate of the maximum portfolio loss ...
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Liberalization, Moral Hazard in Banking, and Prudential Regulation: Are Capital Requirements Enough? - all 8 versions »
TF Hellmann, KC Murdock, JE Stiglitz - The American Economic Review, 2000 - JSTOR
... of (particularly when banks do not **mark to market**) because banks ... in Section II, once the franchise **value at risk** exceeds the ... asset (which is the **definition** of r ...
Cited by 315 - Related Articles - Web Search - Library Search - BL Direct

[BOOK] Using **Value-at-risk** to Control Risk Taking: How Wrong Can You Be? - all 14 versions »
X Ju, ND Pearson, Office for Futures and Options ... - 1998 - econwpa.wustl.edu
... specified probability is 5 percent and the time horizon is one day, then a **value-at-risk** of $1 million means that the daily **mark-to-market** loss will exceed ...
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